

QUANTITATIVE METHODS FOR ECONOMICS

November, 28 2003

1. Find the global minima and maxima of the function $-\frac{1}{2}x^2$, subject to the two constraints:

$$\begin{cases} x^2 + y^2 + z^2 = 1 \\ x - z = 0. \end{cases}$$

2. An agent lives two periods. He/she receives in the two periods the amounts (I_1, I_2) of a non-perishable good (the manna). This good can be consumed and partially saved to be consumed next period. If one supposes that the one-period utility is $u(c) = \log c$ and $\beta \in (0, 1)$ is the discount factor, the program will be:

$$\begin{cases} \max & \log c_1 + \beta \log c_2 \\ & c_1 \leq I_1 \\ & c_2 \leq I_2 + (I_1 - c_1) \\ & c_1, c_2 > 0. \end{cases}$$

Solve this optimization problem by setting $I_1 = I > 0$ and $I_2 = \rho I$, where $\rho > 0$. Find the optimal solution as a function of β, I, ρ . Can you provide an economic comment on this result?

3. By using duality theory, solve the following linear programming

$$\begin{cases} \min & x_1 + x_2 + \frac{1}{2}x_3 \\ & x_1 + x_2 \geq 1 \\ & x_1 - x_2 + x_3 = 1/2 \\ & x_1, x_2 \geq 0. \end{cases}$$

4. Prove that if the production function $y = f(x)$ is homogeneous of degree α , then the cost function $C(y, w)$ is homogeneous of degree $1/\alpha$ in the variable y .

Economics 500 Quantitative Methods In Economic Analysis I

Michal Rosen-Zvi



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